

## § 15.01

he controls, makes transactions in commodity futures or options, or has such transactions made.

[74 FR 12188, Mar. 23, 2009]

### § 15.01 Persons required to report.

Pursuant to the provisions of the Act, the following persons shall file reports with the Commission with respect to such commodities, on such forms, at such time, and in accordance with such directions as are hereinafter set forth:

(a) Reporting markets—as specified in parts 16, 17, and 21 of this chapter.

(b) Futures commission merchants, clearing members, foreign brokers, introducing brokers, and traders—as specified in parts 17 and 21 of this chapter.

(c) Traders who hold or control reportable positions as specified in part 18 of this chapter.

(d) Persons, as specified in part 19 of this chapter, either:

(1) Who hold or control futures and option positions that exceed the amounts set forth in §150.2 of this chapter for the commodities enumerated in that section, any part of which constitutes bona fide hedging positions (as defined in §1.3(z) of this chapter); or

(2) Who are merchants or dealers of cotton holding or controlling positions for future delivery in cotton that equal or exceed the amount set forth in §15.03.

(Approved by the Office of Management and Budget under control numbers 3038-0007 and 3038-0009)

[41 FR 3206, Jan. 21, 1976, as amended at 41 FR 48112, Nov. 2, 1976; 43 FR 45827, Oct. 4, 1978; 46 FR 59964, Dec. 8, 1981; 46 FR 63036, Dec. 30, 1981; 47 FR 57013, Dec. 22, 1982; 56 FR 14194, Apr. 8, 1991; 62 FR 6113, Feb. 11, 1997; 62 FR 13301, Mar. 20, 1997; 71 FR 37817, July 3, 2006; 74 FR 12189, Mar. 23, 2009]

### § 15.02 Reporting forms.

Forms on which to report may be obtained from any office of the Commission or via the Internet (<http://www.cftc.gov>). Forms to be used for the filing of reports follow, and persons required to file these forms may be determined by referring to the rule listed in the column opposite the form number.

## 17 CFR Ch. I (4-1-11 Edition)

Form No.	Title	Rule
40 .....	Statement of Reporting Trader .....	18.04
'01 .....	Positions of Special Accounts .....	17.00
102 .....	Identification of Special Accounts .....	17.01
204 .....	Cash Positions of Grain Traders (including Oilseeds and Products) .....	19.00
304 .....	Cash Positions of Cotton Traders .....	19.00

(Approved by the Office of Management and Budget under control numbers 3038-0007 and 3038-0009)

[69 FR 76397, Dec. 21, 2004]

### § 15.03 Reporting levels.

(a) *Definitions.* For purposes of this section:

*Broad-based security index* is a group or index of securities that does not constitute a narrow-based security index.

*HedgeStreet products* are contracts offered by HedgeStreet, Inc., a designated contract market, that pay up to \$10.00 if in the money upon expiration.

*Major foreign currency* is the currency, and the cross-rates between the currencies, of Japan, the United Kingdom, Canada, Australia, Switzerland, Sweden and the European Monetary Union.

*Narrow-based security index* has the same meaning as in section 1a(25) of the Commodity Exchange Act.

*Security futures product* has the same meaning as in section 1a(32) of the Commodity Exchange Act.

(b) The quantities for the purpose of reports filed under parts 17 and 18 of this chapter are as follows:

Commodity	Number of contracts
<b>Agricultural:</b>	
Cocoa .....	100
Coffee .....	50
Corn .....	250
Cotton .....	100
Feeder Cattle .....	50
Frozen Concentrated Orange Juice .....	50
Lean Hogs .....	100
Live Cattle .....	100
Milk, Class III .....	50
Oats .....	60
Rough Rice .....	50
Soybeans .....	150
Soybean Meal .....	200
Soybean Oil .....	200
Sugar No. 11 .....	500
Sugar No. 14 .....	100
Wheat .....	150
<b>Broad-Based Security Indexes:</b>	
Municipal Bond Index .....	300

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Commodity	Number of contracts
S&P 500 Stock Price Index .....	1,000
Other Broad-Based Securities Indexes .....	200
Financial:	
30-Day Fed Funds .....	600
3-Month (13-Week) U.S. Treasury Bills .....	150
2-Year U.S. Treasury Notes .....	1,000
3-Year U.S. Treasury Notes .....	750
5-Year U.S. Treasury Notes .....	2,000
10-Year U.S. Treasury Notes .....	2,000
30-Year U.S. Treasury Bonds .....	1,500
1-Month LIBOR Rates .....	600
3-Month Eurodollar Time Deposit Rates .....	3,000
3-Month Euroyen .....	100
2-Year German Federal Government Debt ...	500
5-Year German Federal Government Debt ...	800
10-Year German Federal Government Debt .....	1,000
Goldman Sachs Commodity Index .....	100
Major Foreign Currencies .....	400
Other Foreign Currencies .....	100
U.S. Dollar Index .....	50
Natural Resources:	
Copper .....	100
Crude Oil, Sweet .....	350
Crude Oil, Sweet—No. 2 Heating Oil Crack Spread .....	250
Crude Oil, Sweet—Unleaded Gasoline Crack Spread .....	150
Gold .....	200
Natural Gas .....	200
No. 2 Heating Oil .....	250
Platinum .....	50
Silver Bullion .....	150
Unleaded Gasoline .....	150
Unleaded Gasoline—No. 2 Heating Oil Spread Swap .....	150
Security Futures Products:	
Individual Equity Security .....	1,000
Narrow-Based Security Index .....	200
Hedge Street Products .....	<sup>1</sup> 125,000
TRAKRS .....	<sup>1</sup> 50,000
All Other Commodities .....	25

<sup>1</sup>For purposes of part 17, positions in HedgeStreet Products and TRAKRS should be reported by rounding down to the nearest 1,000 contracts and dividing by 1,000.

[69 FR 76397, Dec. 21, 2004, as amended at 71 FR 37817, July 3, 2006]

### § 15.04 [Reserved]

### § 15.05 Designation of agent for foreign persons.

(a) For purposes of this section, the term “futures contract” means any contract for the purchase or sale of any commodity for future delivery, or a contract identified under section 36.3(b)(1)(i) as traded in reliance on the exemption in section 2(h)(3) of the Act, traded or executed on or subject to the rules of any designated contract market or registered derivatives transaction execution facility, or for the purposes of paragraph (i) of this section, a reporting market (including all agreements, contracts and transactions that are treated by a clearing organiza-

tion as fungible with such contracts); the term “option contract” means any contract for the purchase or sale of a commodity option, or as applicable, any other instrument subject to the Act pursuant to section 5a(g) of the Act, traded or executed on or subject to the rules of any designated contract market or registered derivatives transaction execution facility, or for the purposes of paragraph (i) of this section, a reporting market (including all agreements, contracts and transactions that are treated by a clearing organization as fungible with such contracts); the term “customer” means any person for whose benefit a foreign broker makes or causes to be made any futures contract or option contract; and the term “communication” means any summons, complaint, order, subpoena, special call, request for information, or notice, as well as any other written document or correspondence.

(b) Any futures commission merchant who makes or causes to be made any futures contract or option contract for the account of any foreign broker or foreign trader, and any introducing broker who introduces such an account to a futures commission merchant, shall thereupon be deemed to be the agent of the foreign broker or the foreign trader for purposes of accepting delivery and service of any communication issued by or on behalf of the Commission to the foreign broker or the foreign trader with respect to any futures or option contracts which are or have been maintained in such accounts carried by the futures commission merchant. In the case of a futures commission merchant who makes or causes to be made any futures or option contract for the account of a foreign broker, the futures commission merchant and the introducing broker, if any, shall also be the agent of the customers of the foreign broker (including any customer who is also a foreign broker and its customers) who have positions in the foreign broker's futures or option contract account carried by the futures commission merchant for purposes of accepting delivery and service of any communication issued by or on behalf of the Commission to the customer with respect to any futures or option contracts which